

Infinitely many periodic solutions for second-order Hamiltonian systems

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Abstract: The existence of high energy periodic solutions for the second-order Hamiltonian system $-\ddot{u}(t) + A(t)u(t) = \nabla F(t, u(t))$ with convex and concave nonlinearities is studied, where $F(t, u) = F_1(t, u) + F_2(t, u)$. Under the condition that F is an even functional, infinitely many solutions for it are obtained by the variant fountain theorem. The result is a complement for some known ones in the critical point theory.

Key words: variant fountain theorem; second-order Hamiltonian system; infinitely periodic solutions; even functional

Consider the following second-order Hamiltonian systems:

$$\left. \begin{aligned} -\ddot{u}(t) + A(t)u(t) &= \nabla F(t, u(t)) \\ u(0) - u(T) = \dot{u}(0) - \dot{u}(T) &= 0 \end{aligned} \right\} \quad (1)$$

where $A(\cdot)$ is a continuous, symmetric, positive definite matrix. We denote by (\cdot, \cdot) and $\|\cdot\|_p$ the usual L^2 inner product and L^p norm, respectively.

In previous years, the existence and multiplicity of T -periodic solutions for system (1) have been extensively studied by means of the critical point theory. And many results have been obtained based on various hypotheses on A and F , which we refer to below.

When $A = 0$ and F is convex, the existence problem is completely solved (see Ref. [1]). In the case that $A = 0$ and F is sublinear, sub-quadratic or super-quadratic, some results have been obtained in Refs. [2–7]. In the case that $A(\cdot)$ is a continuous symmetric matrix and F satisfies different conditions, many results have been obtained in Refs. [8–9].

In this paper, we deal with the existence problem of infinitely many T -periodic solutions of system (1) under the assumption that $F(t, x)$ is an even functional of x , i. e. $F(t, -x) = F(t, x)$, $x \in \mathbf{R}^N$.

The proof of the existence of high energy solutions (i. e. the symmetric mountain pass theorem) is based on the (P. S.) condition and the fountain theorem (see Ref. [10]).

We denote C as the various positive constants whose exact values are irrelevant.

1 Main Theorem

Assume that $F = F_1 + F_2$ and F satisfies the following conditions:

1) $F_1: [0, T] \times \mathbf{R}^N \rightarrow \mathbf{R}$ is measurable in t for every $x \in \mathbf{R}^N$ and continuously differentiable in x for a. e. $t \in [0, T]$;

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$\lim_{|x| \rightarrow 0} \frac{\nabla F_1(t, x)}{|x|} = 0$ uniformly for a. e. $t \in [0, T]$; $\nabla F_1(t, x)x \geq 0$ for all $x \in \mathbf{R}^N$.

2) $|\nabla F_1(t, x)| \leq c(1 + |x|^{p-1})$ for a. e. $t \in [0, T]$ and all $x \in \mathbf{R}^N$, where $p > 2$.

3) $\liminf_{|x| \rightarrow \infty} \frac{\nabla F_1(t, x)x}{|x|^\mu} \geq C > 0$ uniformly for $x \in \mathbf{R}^N$,

where $\mu > 2$ is a constant.

4) $F_2 \in C([0, T] \times \mathbf{R}^N, \mathbf{R})$, and there exist $\sigma, \delta \in (1, 2)$, $c_1 > 0$, $c_2 > 0$, $c_3 > 0$ such that $c_1 |x|^\sigma \leq \nabla F_2(t, x)x \leq c_2 |x|^\sigma + c_3 |x|^\delta$ for a. e. $t \in [0, T]$ and all $x \in \mathbf{R}^N$.

5) $\frac{1}{2} \nabla F(t, x)x - F(t, x)$ is a nondecreasing function of x for $x_1 > 0$ and a. e. $t \in [0, T]$, where $x = \{x_1, x_2, \dots, x_N\}$.

6) $F(t, x)$ is even of x for $x \in \mathbf{R}^N$ and a. e. $t \in [0, T]$.

Remark 1 In view of condition 3), $F(t, x)$ is of super-quadratic growth as $|x| \rightarrow \infty$, which is weaker than the global A-R condition. There are many results on the existence of T -periodic solutions for system (1) under super quadratic and other stronger conditions (see Ref. [10]). The global A-R condition ensures the boundedness of (P. S.) sequences of the corresponding functional. But in this paper, we use the variant fountain theorem in Ref. [7], and can be free from this stronger condition when studying the existence of infinitely many periodic solutions.

Theorem 1 Suppose that $A(t) \in C([0, T], \mathbf{R}^{N \times N})$ is a symmetric positive definite matrix. And assume that conditions 1) to 6) hold. Then system (1) has infinitely many solutions $\{u_k\}$ satisfying $\frac{1}{2} \int_0^T (|\dot{u}_k|^2 + A(t)|u_k|^2) dt - \int_0^T F(t, u_k) dt \rightarrow \infty$ as $k \rightarrow \infty$.

Remark 2 The following example satisfies the conditions of theorem 1. $F(t, u) = F_1(t, u) + F_2(t, u)$ with $\nabla F_1(t, u) = \mu u \ln(1 + |u|) + c|u|^{\mu-2}u$ and $\nabla F_2(t, u) = u|u|^{\sigma-2} \ln(2 + |u|)$, where $\mu > 2$ and $\sigma \in (1, 2)$ are constants.

2 Proof of Theorem

Let $E = \left\{ u \in H_T^1: \int_0^T (|\dot{u}(t)|^2 + A(t)|u(t)|^2) dt < \infty \right\}$. Then E is a Hilbert space with the inner product $\langle u, v \rangle = \int_0^T (\dot{u}(t), \dot{v}(t)) + (A(t)u(t), v(t)) dt$ and the norm

$\|u\| = \langle u, u \rangle^{1/2}$. Obviously, $0 \notin \sigma \left(-\frac{d^2}{dt^2} + A(t) \right)$. Hence,

$\|\cdot\|$ is equivalent to $\|\cdot\|_{H_T^1}$. Then $\left(-\frac{d^2}{dt^2} + A(t) \right)$ has a sequence of positive eigenvalues λ_m with $\lambda_m \rightarrow \infty$, as $m \rightarrow \infty$.

Let X_j be the sub-space corresponding to $\lambda_j, j = 1, 2, \dots$, and $X_j < \infty$, then $E = \bigoplus_{j=1}^{\infty} X_j$.

Set $W_k = \bigoplus_{j=1}^k X_j, Z_k = \bigoplus_{j=k}^{\infty} X_j, B_k = \{u \in W_k: \|u\| \leq \rho_k\}$ and $S_k = \{u \in Z_k: \|u\| = r_k\}$, for $\rho_k > r_k > 0$.

Since $A(t) \in C([0, T], \mathbf{R}^{N^2})$ is a symmetric, positive definite matrix, the embedding $E \rightarrow L^s[0, T]$ for $1 \leq s \leq \infty$ is compact by virtue of the T -periodic condition.

Consider a family of functions $\Phi_\lambda: E \rightarrow \mathbf{R}$ of the form

$$\Phi_\lambda(u) = \frac{1}{2}\|u\|^2 - \lambda \int_0^T F(t, u(t)) dt = I(u) - \lambda J(u)$$

where $F(t, u) = F_1(t, u) + F_2(t, u)$, $\lambda \in [1, 2]$, $I(u) = \frac{1}{2}\|u\|^2$, $J(u) = \int_0^T (F_1(t, u) + F_2(t, u)) dt$. Then $J(u) \geq 0$, $I(u) \rightarrow \infty$ as $\|u\| \rightarrow \infty$. $\Phi_\lambda(-u) = \Phi_\lambda(u)$ for all $\lambda \in [1, 2]$ and $u \in E$.

Let $a_k(\lambda) = \max_{u \in W_k, \|u\| = \rho_k} \Phi_\lambda(u)$ and $b_k(\lambda) = \inf_{u \in Z_k, \|u\| = r_k} \Phi_\lambda(u)$. Define $c_k(\lambda) = \inf_{\gamma \in \Gamma_k} \max_{u \in B_k} \Phi_\lambda(\gamma(u))$, where $\Gamma_k = \{\gamma \in C(B_k, E): \gamma \text{ is odd, } \gamma|_{\partial B_k} = \text{Id}\}$, $k \geq 2$.

Lemma 1 Assuming that conditions 1), 2) and 4) hold, then $\Phi \in C(B_k, E)$ and J' is compact. We make the following assumptions:

(A₁) Φ_λ maps bounded sets into bounded sets uniformly for $\lambda \in [1, 2]$. Moreover, for all $(\lambda, u) \in [1, 2] \times E$, $\Phi_\lambda(-u) = \Phi_\lambda(u)$.

(A₂) $J(u) \geq 0$ for all $u \in E$, $I(u) \rightarrow \infty$ or $J(u) \rightarrow \infty$ as $\|u\| \rightarrow \infty$, or

(A₃) $J(u) \leq 0$ for all $u \in E$, $J(u) \rightarrow \infty$ as $\|u\| \rightarrow \infty$.

The proof of lemma 1 is based on lemma 1.20 and lemma 1.22 in Ref. [10].

Lemma 2^[10] Assume that (A₁) and either (A₂) or (A₃) hold. If $b_k > a_k$ for all $\lambda \in [1, 2]$, then $c_k \geq b_k$ for all $\lambda \in [1, 2]$. Moreover, for almost every $\lambda \in [1, 2]$, there exists a sequence $\{u_n^k(\lambda)\}_{n=1}^\infty$ such that $\sup_n \|u_n^k(\lambda)\| < \infty$, $\Phi'_\lambda(u_n^k(\lambda)) \rightarrow 0$, $\Phi_\lambda(u_n^k(\lambda)) \rightarrow c_k(\lambda)$, as $n \rightarrow \infty$.

Lemma 3 Under the assumptions of theorem 1, for each $k \geq 2$, there exist

$$\begin{aligned} r_k > 0, \tau_n \rightarrow 1 & \quad \text{as } n \rightarrow \infty \\ \bar{b}_k \rightarrow \infty & \quad \text{as } k \rightarrow \infty \\ \bar{c}_k > \bar{b}_k > 0 \\ \{z_n\}_{n=1}^\infty \subset E \end{aligned}$$

such that

$$\Phi'_{\tau_n}(z_n) = 0, \quad \Phi'_{\tau_n}(z_n) \in [\bar{b}_k, \bar{c}_k]$$

Proof By conditions 1), 2) and 4), for any $\varepsilon > 0$, there exists a C_ε such that $|\nabla F_1(t, u)u + \nabla F_2(t, u)u| \geq C_\varepsilon |u|^\mu - \varepsilon |u|^2 + c_1 |u|^\sigma$ for any $u \in E$. Therefore,

$$\begin{aligned} \Phi_\lambda(u) &= \frac{1}{2}\|u\|^2 - \lambda \int_0^T (F_1(t, u) + F_2(t, u)) dt = \\ &\frac{1}{2}\|u\|^2 - \lambda \int_0^T \int_0^1 (\nabla F_1(t, su) + \nabla F_2(t, su)) u ds dt + \\ &\lambda \int_0^T (F_1(t, 0) + F_2(t, 0)) dt \leq \frac{1}{2}\|u\|^2 - \end{aligned}$$

$$\lambda C(C_\varepsilon \|u\|_\mu^\mu - \varepsilon \|u\|_2^2 + c_1 \|u\|_\sigma^\sigma) + C$$

Since $\mu > 2$, $\sigma \in (1, 2)$, for some $\rho_k > 0$ large enough, we have $a_k(\lambda) = \max_{u \in W_k, \|u\| = \rho_k} \Phi_\lambda(u) \leq 0$ uniformly for $\lambda \in [1, 2]$. On the other hand, by conditions 1), 2) and 4) for any $\varepsilon > 0$, there exists a C_ε such that $|\nabla F_1(t, u) + \nabla F_2(t, u)| \leq C_\varepsilon |u|^{p-1} + \varepsilon |u| + c_2 |u|^{\sigma-1} + c_3 |u|^{\delta-1}$ for any $u \in E$ and a. e. $t \in [0, T]$. Let $\alpha_k(p) = \sup_{u \in Z_k, \|u\| = 1} \|u\|_p$, $\alpha_k(\sigma) = \sup_{u \in Z_k, \|u\| = 1} \|u\|_\sigma$, $\alpha_k(\delta) = \sup_{u \in Z_k, \|u\| = 1} \|u\|_\delta$. Then $\alpha_k(p) \rightarrow 0$, $\alpha_k(\sigma) \rightarrow 0$, $\alpha_k(\delta) \rightarrow 0$, as $k \rightarrow \infty$. We only prove $\alpha_k(p) \rightarrow 0$, as $k \rightarrow \infty$. Indeed, if not, then there exist an ε_0 and $\{u_j\} \subset E$ with $u_j \perp W_{k_j-1}$, $\|u_j\| = 1$, $\|u_j\|_p \geq \varepsilon_0$, where $k_j \rightarrow \infty$ as $j \rightarrow \infty$. For any $v \in E$, we may find a $w_j \in W_{k_j-1}$ such that $w_j \rightarrow v$ as $j \rightarrow \infty$. Therefore, $|\langle u_j, v \rangle| = |\langle u_j, w_j - v \rangle| \leq \|w_j - v\| \rightarrow 0$, as $j \rightarrow \infty$, i. e. $u_j \rightarrow 0$ weakly in E . Hence, $u_j \rightarrow 0$ in $L^q[0, T]$, where $q \geq 1$, a contradiction. In the same way, we can prove other cases. Therefore, for $u \in Z_k$ and ε small enough, we have the following estimates:

$$\begin{aligned} \Phi_\lambda(u) &= \frac{1}{2}\|u\|^2 - \lambda \int_0^T (F_1(t, u) + F_2(t, u)) dt \geq \\ &\frac{1}{2}\|u\|^2 - \frac{\lambda \varepsilon}{2}\|u\|_2^2 - \frac{\lambda C_\varepsilon}{p}\|u\|_p^p - \frac{\lambda C_\varepsilon}{\sigma}\|u\|_\sigma^\sigma - \\ &\frac{\lambda C_\varepsilon}{\delta}\|u\|_\delta^\delta \geq \frac{1}{4}\|u\|^2 - C(\|u\|_p^p + \|u\|_\sigma^\sigma + \|u\|_\delta^\delta) \geq \\ &\frac{1}{4}\|u\|^2 - C(\alpha_k^p(p)\|u\|^p + \alpha_k^\sigma(\sigma)\|u\|^\sigma + \alpha_k^\delta(\delta)\|u\|^\delta) \end{aligned}$$

If we choose $r_k = [16c(p\alpha_k^p(p) + \sigma\alpha_k^\sigma(\sigma) + \delta\alpha_k^\delta(\delta))]^{\frac{1}{1-p}}$, then for $u \in Z_k$ with $\|u\| = r_k$, we obtain

$$\begin{aligned} \Phi_\lambda(u) &\geq [16c(p\alpha_k^p(p) + \sigma\alpha_k^\sigma(\sigma) + \delta\alpha_k^\delta(\delta))]^{\frac{1}{1-p}} \cdot \\ &\left(\frac{1}{4} - \frac{1}{16p} - C(\alpha_k^\sigma(\sigma)r_k^{\sigma-2} + \alpha_k^\delta(\delta)r_k^{\delta-2}) \right) =: \bar{b}_k \end{aligned}$$

It follows that $b_k(\lambda) = \inf_{u \in Z_k, \|u\| = r_k} \Phi_\lambda(u) \geq \bar{b}_k \rightarrow \infty$ as $k \rightarrow \infty$ uniformly for λ . Therefore, $b_k(\lambda) \geq a_k(\lambda)$. By lemma 2, for a. e. $\lambda \in [1, 2]$, there exists a sequence $\{u_n^k(\lambda)\}_{n=1}^\infty$ such that $\sup_n \|u_n^k(\lambda)\| < \infty$, $\Phi'_\lambda(u_n^k(\lambda)) \rightarrow 0$, and $\Phi_\lambda(u_n^k(\lambda)) \rightarrow c_k(\lambda) \geq b_k(\lambda) \geq \bar{b}_k$, as $n \rightarrow \infty$. Furthermore, since $c_k(\lambda) \leq \sup_{u \in B_k} \Phi_\lambda(u) =: \bar{c}_k$, by lemma 1, J' is compact, and then $\{u_n^k(\lambda)\}_{n=1}^\infty$ has a convergent subsequence. Hence, there exists a $z_k(\lambda)$ such that $\Phi'_\lambda(z_k(\lambda)) = 0$ and $\Phi_\lambda(z_k(\lambda)) \in [\bar{b}_k, \bar{c}_k]$. Evidently, we may find $\tau_n \rightarrow 1$ and z_n desired by lemma 3.

Lemma 4 The sequence $\{z_n\}_{n=1}^\infty$ obtained in lemma 3 is bounded.

Proof If not, up to a subsequence, $\|z_n\| \rightarrow \infty$. We consider $w_n = z_n / \|z_n\|$, and then $\|w_n\| = 1$. Up to a subsequence, we obtain $w_n \rightarrow w$ weakly in E . Then $w_n \rightarrow w$ in $L^q[0, T]$ for $q \geq 1$ and $w_n(t) \rightarrow w(t)$ a. e. $t \in [0, T]$. We shall show that $\{w_n\}_{n=1}^\infty$ is neither vanishing nor nonvanishing, thereby obtaining a contradiction.

Case 1 Nonvanishing of $\{w_n\}_{n=1}^\infty$ is impossible. If $w \neq 0$ in E , by lemma 3, we know $\Phi'_{\tau_n}(z_n) = 0$, i. e. $\|z_n\|^2 - \tau_n \int_0^T \nabla F(t, z_n) z_n dt = 0$. By $\tau_n \rightarrow 1$, we have

$\int_0^T \frac{\nabla F(t, z_n) z_n}{\|z_n\|^2} dt \leq C$. Furthermore, by Fatou's lemma and conditions 3) to 5), we obtain

$$\begin{aligned} \int_0^T \frac{\nabla F(t, z_n) z_n}{\|z_n\|^2} dt &= \\ \int_{\{t \mid w_n \neq 0\}} |\mathbf{w}_n(t)|^2 \frac{\nabla F_1(t, z_n) z_n + \nabla F_2(t, z_n) z_n}{\|z_n\|^2} dt &\geq \\ \int_{\{t \mid w_n \neq 0\}} |\mathbf{w}_n(t)|^2 (C |z_n(t)|^{\mu-2} + c_1 |z_n(t)|^{\sigma-2}) dt &\rightarrow \infty \end{aligned}$$

A contradiction.

Case 2 Vanishing of $\{w_n\}_{n=1}^\infty$ is impossible. If $w = 0$ in E , we define $\Phi_{\tau_n}(s_n z_n) = \max_{s \in [0, 1]} \Phi_{\tau_n}(s z_n)$, where s_n is irrelevant to subscript n . For any $c > 0$ and $\bar{w}_n = (4c)^{1/2} w_n$, by conditions 1) and 4), $J(u) \in C^1(\mathbf{R}^N, \mathbf{R})$. Then for an n large enough, we have

$$\begin{aligned} \Phi_{\tau_n}(s_n z_n) &= \frac{1}{2} \|s_n z_n\|^2 - \tau_n \int_0^T (F_1(t, s_n z_n) + \\ F_2(t, s_n z_n)) dt &\geq \Phi_{\tau_n}(\bar{w}_n) = \frac{1}{2} \|\bar{w}_n\|^2 - \\ \tau_n \int_0^T (F_1(t, \bar{w}_n) + F_2(t, \bar{w}_n)) dt &= 2c - \\ \tau_n \int_0^T (F_1(t, \bar{w}_n) + F_2(t, \bar{w}_n)) dt &\geq c \end{aligned}$$

It follows that $\lim_{n \rightarrow \infty} \Phi_{\tau_n}(s_n z_n) = \infty$. Obviously, $s_n \in [0, 1]$. Hence,

$$\begin{aligned} (\Phi'_{\tau_n}(s_n z_n), s_n z_n) &= 0 \\ \Phi_{\tau_n}(s_n z_n) - \frac{1}{2} (\Phi'_{\tau_n}(s_n z_n), s_n z_n) &= \\ \tau_n \int_0^T \left(\frac{1}{2} \nabla F(t, s_n z_n) s_n z_n - F(t, s_n z_n) \right) dt &\rightarrow \infty \end{aligned}$$

By condition 5), $\frac{1}{2} \nabla F(t, u) u - F(t, u)$ increases in u for $u_1 > 0$. Combining these with the evenness of $F(t, \cdot)$ for a. e. $t \in [0, T]$, and noting that $\tau_n \int_0^T \left(\frac{1}{2} \nabla F(t, z_n) z_n -$

$F(t, z_n) \right) dt = \Phi_{\tau_n}(z_n) \in [\bar{b}_k, \bar{c}_k]$. We have

$$\begin{aligned} \Phi(z_n) - \Phi'(z_n) z_n &= \int_0^T \left(\frac{1}{2} \nabla F(t, z_n) z_n - F(t, z_n) \right) dt \geq \\ \int_0^T \left(\frac{1}{2} \nabla F(t, s_n z_n) s_n z_n - F(t, s_n z_n) \right) dt &\rightarrow \infty \end{aligned}$$

This provides a contradiction. Hence $\{z_n\}_{n=1}^\infty$ is bounded. The proof of lemma 4 is completed.

Proof of theorem 1 By lemma 3 and lemma 4, we have obtained infinitely many critical points of Φ . A standard argument shows that $u \in E$ which is a critical point of Φ is a solution of second-order system (1). Therefore, the proof of theorem 1 is completed.

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二阶哈密顿系统的无限多周期解

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摘要: 研究了二阶哈密顿系统 $-\ddot{u}(t) + A(t)u(t) = \nabla F(t, u(t))$ 的高能量周期解的存在性问题, 其中 $F(t, u) = F_1(t, u) + F_2(t, u)$, 而 $F_1(t, u)$ 和 $F_2(t, u)$ 分别满足某种凸性及凹性条件. 利用喷泉定理及其推广获得了上述哈密顿系统在 F 为偶泛函的条件下存在无穷多个解的结果, 在一定程度上本质地推广和补充了已有的临界点理论中的某些结论.

关键词: 喷泉定理; 二阶哈密顿系统; 无限多周期解; 偶泛函

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